



IN THE UNITED STATES PATENT AND TRADEMARK OFFICE

Docket No.: 16422-142

Applicant(s): David Rios, et al

Serial No.: 09/931,149

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Name: Anna Vishev  
Signature: *Anna Vishev*

Title: **METHOD AND SYSTEM FOR MANAGING A MORTGAGE-BACKED SECURITIES INDEX**

Art Unit: 2164

Examiner

COMMISSIONER FOR PATENTS  
Washington, DC 20231

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**INFORMATION DISCLOSURE STATEMENT**

Dear Sir:

1. In accordance with 37 C.F.R. §§1.56, 1.97 and 1.98, Applicant wishes to make of record the enclosed items, as listed on the accompanying Form PTO-1449. Applicant respectfully requests the Examiner to fully consider the items and independently ascertain their teaching before issuance of the next action, and to make them of record in the file. The Examiner is also requested to initial and return a copy of the enclosed Form PTO-1449 to evidence such consideration.

2. Applicant has listed publication dates on the attached Form PTO-1449 based on information presently available to the undersigned. However, the listed publication dates should not be construed as an admission that the information was actually published on the date indicated. Applicant reserves the right to establish the patentability of the claims over any information provided herewith, and/or to prove that this information may not be prior art, and/or to prove that this information may not be enabling for the teachings purportedly offered. This Information Disclosure Statement should not be construed as a representation that information more material to the examination of this application does not exist.

3. No fee is due for this Information Disclosure Statement since it is being filed in compliance with 37 C.F.R. §1.97(b)(3), to the knowledge of the undersigned, before the mailing date of a first Office Action on the merits.

4. The Commissioner is hereby authorized to charge any additional fees that may be required for this Information Disclosure Statement, or credit any overpayment, to Deposit Account 50-0675.

Respectfully submitted,

SCHULTE ROTH & ZABEL LLP

Dated: January 28, 2003

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FORM PTO-1449 U.S. Department of Commerce Patent and Trademark Office INFORMATION DISCLOSURE STATEMENT (Use several sheets if necessary)	Serial No. 09/931,149
	Inventors: David Riggs et al.
	Docket No. 16422-142

### U.S. PATENT DOCUMENTS

EXAMINER INITIAL	DOCUMENT NUMBER	DATE	NAME	CLASS	SUBCLASS	FILING DATE IF APPROPRIATE
	5,227,967	July 13, 1993	Bailey			
	5,774,880	June 30, 1998	Ginsberg			
	5,812,987	Sep. 22, 1998	Luskin, et al.			
	5,812,988	Sep. 22, 1998	Sandretto			
	5,940,810	Aug. 17, 1999	Traub			
	5,987,435	Nov. 16, 1999	Weiss, et al.			
	6,058,377	May 2, 2000	Traub et al.			
	6,026,381	Feb. 15, 2000	Barton, III et al.			

### FOREIGN PATENT DOCUMENTS

EXAMINER INITIAL	DOCUMENT NUMBER	DATE	COUNTRY	TRANSLATION

### OTHER DOCUMENTS

EXAMINER INITIAL	AUTHOR, TITLE, DATE, PERTINENT PAGES, ETC.
	Investment Dealers' Digest, June 28, 1999, pgs. 4-5
	MBS Index Returns: A Detailed Look, Journal of Fixed Income, March 1999
	Bondweek, October 26, 1998

EXAMINER	DATE CONSIDERED
EXAMINER: Initial if citation considered, whether or not citation is in conformance with M.P.E.P. 609; draw line through citation if not in conformance and not considered. Include copy of this form with next communication to applicant.	

Form PTO-1449 [6-4]